

Account: CAISO-Unrestrict Less Retiree (53091)
As of: 12/31/2018

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CASH	Cash	Cash	370,990.49	0.000	12/31/2018	0.000	0.000	0.000	370,990.49	0.00	Aaa	AAA	AAA
CASH	Receivable	Cash	119,372.01	0.000	12/31/2018	0.000	0.000	0.000	119,372.01	0.00	Aaa	AAA	AAA
MMFUND	BLKRRK LQ:T-FUND INSTL	Cash	2,823,355.56	2.380	12/31/2018	2.490	2.490	0.000	2,823,355.56	0.00	Aaa	AAAm	AAA
MMFUND	BLKRRK LQ:TEMPFUND INSTL	Cash	50.81	2.550	12/31/2018	2.600	2.600	0.000	50.82	0.00	Aaa	AAAm	AAA
MMFUND	DREYFUS CASH MGT INST	Cash	14,053,163.48	2.540	12/31/2018	2.600	2.600	0.000	14,054,568.79	194.92	Aaa	AAAm	AAA
MMFUND	GOLDMAN:FS MM INST	Cash	10,598,506.30	2.580	12/31/2018	2.650	2.650	0.000	10,599,566.15	(437.71)	Aaa	AAAm	NA
MMFUND	JPMORGAN:PRIME MM CAP	Cash	351.49	2.530	12/31/2018	2.580	2.580	0.000	351.53	(0.03)	Aaa	AAAm	AAA
MMFUND	MORG STAN I LQ:PR I	Cash	9,210,935.34	2.600	12/31/2018	2.680	2.680	0.000	9,214,619.71	(419.06)	Aaa	AAA	AAA
MMFUND	SS INST INV:LIQ RSVS PRM	Cash	6.43	2.560	12/31/2018	2.540	2.540	0.000	6.43	(0.00)	Aaa	AAAm	AAA
MMFUND	UBOC	Cash	2,086,236.59	0.000	12/31/2018	0.450	0.450	0.000	2,086,236.59	0.00	NA	NA	NA
MMFUND	WA INST LIQUID RSV I	Cash	1,985.91	2.500	12/31/2018	2.490	2.490	0.000	1,986.51	0.01	NA	AAAm	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.050	01/25/2019	2.436	1.050	0.067	1,003,620.00	(930.00)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	6,000,000.00	1.500	01/31/2019	2.283	1.675	0.084	6,033,643.04	(3,166.63)	Aaa	AA+	AAA
CORP	WAL MART STORES INC	Retail-Convenience Store	1,500,000.00	4.125	02/01/2019	3.156	1.635	0.083	1,526,921.25	(1,920.35)	Aa2	AA	AA
CORP	CISCO SYSTEMS INC	Networking Products	1,720,000.00	4.950	02/15/2019	3.158	1.774	0.122	1,755,793.20	(2,876.04)	A1	AA-	NA
CD	Goldman Sachs Bank USA	Commer Banks-Eastern US	247,000.00	1.700	02/25/2019	1.642	1.650	0.150	248,501.91	0.00	P-1	A-1	NA
CORP	PHILIP MORRIS INTERNATIONAL INC	Tobacco	1,590,000.00	1.375	02/25/2019	3.041	1.127	0.151	1,593,660.98	(4,573.26)	A2	A	A
CORP	BRISTOL-MYERS SQUIBB CO	Medical-Drugs	1,000,000.00	1.600	02/27/2019	3.049	1.693	0.155	1,003,241.11	(2,127.70)	A2	A+	A-
CD	Wex Bank	Commer Banks-Western US	247,000.00	1.500	04/08/2019	1.595	1.602	0.265	247,807.41	0.00	NA	NA	NA
CD	Commercial Bank	Commer Banks-Southern US	50,000.00	1.850	05/20/2019	1.702	1.700	0.376	50,060.98	0.00	NA	NR	NR
CORP	WELLS FARGO BANK NA	Commer Banks-Central US	1,000,000.00	1.750	05/24/2019	3.039	1.765	0.392	996,718.61	(5,023.38)	Aa2	A+	AA-
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.500	05/31/2019	2.488	1.310	0.411	1,994,497.36	(9,654.67)	Aaa	AA+	AAA
CD	Woori America Bank Scholarship Foundation, Inc.	Commer Banks-Eastern US	247,000.00	1.500	06/07/2019	1.650	1.653	0.427	247,094.24	0.00	P-1	NA	NA
CD	Bank of Hope	Commer Banks-Western US	249,000.00	1.700	06/28/2019	1.750	1.751	0.482	248,973.99	0.00	NA	NA	NA
CD	First Bank	Commer Banks-Southern US	249,000.00	1.650	06/28/2019	1.700	1.701	0.482	248,961.63	0.00	NA	NA	NA
CD	Barclays Bank Delaware	Commer Banks-Eastern US	247,000.00	2.050	07/02/2019	2.515	2.512	0.488	248,972.72	0.00	NR	NR	NR
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	0.750	07/15/2019	2.543	0.847	0.532	993,894.67	(9,060.92)	Aaa	AA+	AAA
CORP	ROYAL BANK OF CANADA	Commer Banks Non-US	1,000,000.00	1.500	07/29/2019	2.792	1.953	0.566	998,973.33	(4,836.41)	Aa2	AA-	AA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.375	07/31/2019	2.561	2.370	0.573	1,997,828.15	(2,378.75)	Aaa	AA+	AAA
CORP	AMERICAN EXPRESS CREDIT CORP	Finance-Consumer Loans	1,000,000.00	2.250	08/15/2019	2.988	2.200	0.608	1,003,970.00	(4,819.87)	A2	A-	A
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	3.625	08/15/2019	2.595	2.632	0.608	2,040,024.51	546.44	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.625	08/31/2019	2.636	2.440	0.650	1,997,822.82	(2,647.88)	Aaa	AA+	AAA
CD	Morgan Stanley Private Bank, National Association	Commer Banks-Eastern US	188,000.00	1.750	09/09/2019	1.773	1.776	0.678	189,012.87	0.00	P-2	NA	NA
CORP	BANK OF NEW YORK MELLON CORP	Invest Mgmt/Advis Serv	1,000,000.00	2.300	09/11/2019	3.058	2.215	0.679	1,001,837.78	(5,677.29)	A1	A	AA-
CD	American Express National Bank	Commer Banks-Western US	165,000.00	1.750	09/12/2019	1.837	1.840	0.686	165,776.66	0.00	P-1	A-2	F1
CD	Northstar Bank	Commer Banks-Central US	20,000.00	1.700	09/12/2019	1.254	1.248	0.687	20,080.36	0.00	NA	NA	NA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	2,500,000.00	2.000	09/13/2019	2.741	1.284	0.686	2,502,200.00	(25,059.96)	Aaa	AA+	AAA
CD	Discover Bank	Commer Banks-Eastern US	247,000.00	1.750	09/13/2019	1.799	1.802	0.689	248,214.93	0.00	P-1	NA	NA
CD	New York Community Bank	Commer Banks-Eastern US	237,000.00	2.400	09/17/2019	2.511	2.528	0.697	238,438.75	0.00	P-1	A-2	NA
CD	First Sentry Bancshares, Inc.	Mortgage Banks	87,000.00	1.650	09/23/2019	1.653	1.653	0.716	87,041.39	0.00	NA	NA	NA
CD	The Bank of Princeton	Commer Banks-Eastern US	150,000.00	1.600	09/23/2019	1.701	1.702	0.716	149,956.55	0.00	NA	NA	NA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	2,000,000.00	1.000	09/26/2019	2.755	1.043	0.724	1,979,857.78	(24,806.04)	Aaa	AA+	AAA
CD	Capital One, National Association	Commer Banks-Southern US	175,000.00	1.700	09/27/2019	1.849	1.853	0.727	175,589.01	0.00	P-1	A-2	NA
CD	Ally Bank	Commer Banks-Western US	247,000.00	1.700	09/30/2019	1.849	1.853	0.735	247,817.55	0.00	NA	NA	NA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	09/30/2019	2.609	1.455	0.735	1,981,429.89	(17,117.24)	Aaa	AA+	AAA
CD	State Bank of India	Commer Banks-Eastern US	176,000.00	2.250	10/17/2019	2.208	2.210	0.779	176,876.40	0.00	P-2	A-3	F3
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	1,000,000.00	1.200	10/25/2019	2.737	1.200	0.803	989,860.00	(12,340.00)	Aaa	AA+	AAA
SOVEREIGN GOV	INTERNATIONAL BK FOR RECON & DEV MEDIUM TE	Supranational Bank	2,000,000.00	1.300	10/25/2019	2.983	1.600	0.801	1,977,786.67	(22,200.44)	Aaa	AAA	NA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.500	10/31/2019	2.642	1.588	0.817	1,986,458.12	(17,247.18)	Aaa	AA+	AAA
CD	BMW Bank of North America	Commer Banks-Western US	70,000.00	1.800	11/29/2019	2.152	2.157	0.896	69,892.13	0.00	P-1	NA	NA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	11/30/2019	2.640	1.485	0.900	1,972,298.24	(20,916.51)	Aaa	AA+	AAA
CD	Morgan Stanley Bank, N.A.	Commer Banks-Western US	247,000.00	2.000	12/16/2019	2.125	2.127	0.942	246,951.12	0.00	P-1	A-2	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	2.250	08/16/2021	2.732	2.250	1.800	996,297.50	(12,140.00)	Aaa	AA+	AAA
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	1,000,000.00	1.600	09/14/2021	2.735	1.600	2.385	975,365.56	(29,390.00)	Aaa	AA+	AAA
CORP	PROTECTIVE LIFE GLOBAL FUNDING	Diversified Finan Serv	2,000,000.00	1.999	09/14/2021	3.245	2.020	2.586	1,947,842.94	(62,964.46)	A1	AA-	NA
CORP	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	Diversified Manufact Op	1,000,000.00	1.700	09/15/2021	3.301	1.849	2.598	963,875.56	(37,296.30)	A1	A+	A
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	2.750	09/15/2021	2.486	2.843	2.573	2,030,088.84	18,476.09	Aaa	AA+	AAA
AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	1,000,000.00	1.280	09/29/2021	2.582	1.280	2.662	968,981.11	(34,290.00)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.250	10/31/2021	2.480	1.335	2.750	968,700.88	(31,107.83)	Aaa	AA+	AAA
CORP	HONEYWELL INTERNATIONAL INC	Diversified Manufact Op	1,000,000.00	1.850	11/01/2021	3.098	2.364	2.722	969,463.33	(19,915.38)	A2	A	A
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	2,000,000.00	2.000	01/05/2022	2.515	1.847	2.872	1,989,875.56	(38,490.84)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.875	01/31/2022	2.479	2.104	2.950	989,996.47	(11,114.16)	Aaa	AA+	AAA
CORP	JOHN DEERE CAPITAL CORP	Machinery-Farm	1,000,000.00	2.750	03/15/2022	3.256	2.220	3.016	992,777.22	(31,348.84)	A2	A	A
CORP	APPLE INC	Telecommunication Equip	1,000,000.00	2.300	05/11/2022	3.060	2.131	3.186	979,074.44	(29,338.15)	Aa1	AA+	NA
CORP	MANUFACTURERS AND TRADERS TRUST CO	Commer Banks-Eastern US	1,700,000.00	2.500	05/18/2022	3.404	2.560	3.191	1,656,354.39	(45,461.11)	A3	A	A
CORP	SIMON PROPERTY GROUP LP	REITS-Shopping Centers	2,000,000.00	2.625	06/15/2022	3.472	2.372	3.252	1,947,613.33	(69,988.85)	A2	A	A
US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	2.125	06/30/2022	2.481	3.004	3.349	1,235,223.38	21,232.78	Aaa	AA+	AAA
CORP	UNITEDHEALTH GROUP INC	Medical-HMO	1,500,000.00	3.350	07/15/2022	3.213	2.545	3.264	1,529,965.83	(33,241.33)	A3	A+	A-
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	7.250	08/15/2022	2.512	2.657	3.171	1,190,514.51	5,651.79	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	2.000	11/30/2022	2.490	2.123	3.731	983,588.24	(13,615.21)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	2.375	01/31/2023	2.493	2.809	3.830	2,010,717.72	23,873.33	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	2.750	07/31/2023	2.503	2.970	4.239	1,277,685.19	24,979.41	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	2.875	09/30/2023	2.510	3.049	4.388	1,279,444.33	29,791.15	Aaa	AA+	AAA
Open-End Fund	FEDERATED T RET BD INST	Aggregate Bond	1,933,215.56	---	---	3.870	3.870	5.600	20,182,770.46	86,877.40	NA	NA	NA
Open-End Fund	MORG STAN I:UL-SH INC IR	Aggregate Bond	1,010,474.50	---	---	2.500	2.500	0.173	10,114,849.76	617.25	NA	NA	NA
Open-End Fund	PIMCO:SHT ASST INV M	Aggregate Bond	503,662.62	---	---	2.810	2.810	0.140	5,051,736.11	(10,049.46)	NA	NA	NA
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Account: CAISO-Retiree Medical Plan Agg (26983)
 As of: 12/31/2018

Security Type	Description	Industry Subgroup	Face Value	Market Value + Accrued	Net Unrealized Gain/Loss	Policy Asset Class	% of Market Value + Accrued
Open-End Fund	T ROWE PRICE GRO STK	Growth Large Cap	23,804.69	1,359,485.56	52,605.65	Domestic Equity	5.803%
Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	24,799.79	1,368,948.46	(187,335.39)	Domestic Equity	5.843%
Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	7,137.10	1,624,046.20	343,688.95	Domestic Equity	6.932%
Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	5,310.68	442,539.13	33,942.09	Domestic Equity	1.889%
Open-End Fund	VICTORY:INTEGRITY SCV Y	Value Small Cap	13,942.77	403,922.13	(39,877.15)	Domestic Equity	1.724%
Open-End Fund	AMG MAN FAIRPOINTE MID CAP CL I MF	Growth Mid Cap	13,051.99	427,974.62	(115,836.39)	Domestic Equity	1.827%
Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap	27,865.40	422,439.43	(82,860.55)	Domestic Equity	1.803% 25.8%
Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth	41,382.67	1,861,806.41	(148,098.16)	Intl Equity	7.947%
Open-End Fund	AM BEACON:INTL EQ INST	Foreign Blend	118,340.61	1,882,799.12	(355,965.37)	Intl Equity	8.036%
Open-End Fund	VANGUARD TOT I STK ADM	Foreign Blend	83,697.25	2,123,399.12	(137,174.89)	Intl Equity	9.063% 25.0%
Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation	218,224.03	2,389,553.11	(195,492.10)	Real Return	10.199% 10.2%
CASH	Receivable	Cash	182,842.69	182,842.69	0.00	Stability	0.780%
Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	307,540.87	3,053,880.82	(175,407.95)	Stability	13.034%
Open-End Fund	VANGUARD SH-TM BD ADM	Aggregate Bond Short	247,544.30	2,552,181.72	(31,545.35)	Stability	10.893%
Open-End Fund	MET WEST:TOTAL RETURN I	Aggregate Bond Intermediate	320,302.78	3,327,945.84	(133,586.95)	Stability	14.204%
MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	5,272.56	5,272.56	0.00	Stability	0.023%
MMFUND	WFB INSTITUTIONAL BANK DEPOSIT	Cash	221.38	221.38	0.00	Stability	0.001% 38.9%
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Account: CAISO-LGIP Funds Agg (26982)
 As of: 12/31/2018

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	1ST NATIONAL BANK	Cash	451.88	0.002	12/31/2018	---	0.000	---	451.88	0.00	NA	NA	NA
MMFUND	AIMBANK	Cash	11.66	0.002	12/31/2018	---	0.000	---	11.66	0.00	NA	NA	NA
MMFUND	American Trust & Savings Bank	Cash	214,627.92	0.002	12/31/2018	---	0.000	---	214,627.92	0.00	NA	NA	NA
MMFUND	Anthem Bank & Trust	Cash	10.17	0.002	12/31/2018	---	0.000	---	10.17	0.00	NA	NA	NA
MMFUND	Avidbank	Cash	12.99	0.002	12/31/2018	---	0.000	---	12.99	0.00	NA	NA	NA
MMFUND	BANK OF CHINA	Cash	247,108.09	0.002	12/31/2018	---	0.000	---	247,108.09	0.00	NA	NA	NA
MMFUND	BANK OF PRINCETON	Cash	37,740.11	0.002	12/31/2018	---	0.000	---	37,740.11	0.00	NA	NA	NA
MMFUND	BANKWELL BANK	Cash	227,994.84	0.002	12/31/2018	---	0.000	---	227,994.84	0.00	NA	NA	NA
MMFUND	BLKRRK LQ:T-FUND INSTL	Cash	1,090,532.54	2.380	12/31/2018	2.470	2.470	0.000	1,090,532.54	0.00	Aaa	AAA	AAA
MMFUND	BLKRRK LQ:TEMPFUND INSTL	Cash	14.94	2.550	12/31/2018	2.600	2.600	0.000	14.94	0.00	Aaa	AAA	AAA
MMFUND	BRIDGEHAMPTON NATIONAL BANK	Cash	230,805.00	0.002	12/31/2018	---	0.000	---	230,805.00	0.00	NA	NA	NA
MMFUND	CAL13622	Cash	231,219.46	0.000	12/31/2018	---	0.000	---	231,219.46	0.00	NA	NA	NA
MMFUND	CAL3869	Cash	52.41	0.000	12/31/2018	---	0.000	---	52.41	0.00	NA	NA	NA
MMFUND	CAL4256	Cash	1,023.38	0.000	12/31/2018	---	0.000	---	1,023.38	0.00	NA	NA	NA
MMFUND	CAL58025	Cash	48,453.39	0.000	12/31/2018	---	0.000	---	48,453.39	0.00	NA	NA	NA
MMFUND	CAL58457	Cash	234,296.85	0.000	12/31/2018	---	0.000	---	234,296.85	0.00	NA	NA	NA
MMFUND	CAL58558	Cash	26,617.03	0.000	12/31/2018	---	0.000	---	26,617.03	0.00	NA	NA	NA
MMFUND	CAL58654	Cash	2,707.72	0.000	12/31/2018	---	0.000	---	2,707.72	0.00	NA	NA	NA
MMFUND	CAL58657	Cash	34.47	0.000	12/31/2018	---	0.000	---	34.47	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	24,616.41	0.002	12/31/2018	0.000	0.000	0.000	24,616.41	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	235,582.85	0.002	12/31/2018	---	0.000	---	235,582.85	0.00	NA	NA	NA
MMFUND	CAPITAL BANK, NATIONAL ASSOCIATION	Cash	228,260.82	0.000	12/31/2018	---	0.000	---	228,260.82	0.00	NA	NA	NA
CASH	Cash	Cash	967,334.14	0.000	12/31/2018	0.000	0.000	0.000	967,334.14	0.00	Aaa	AAA	AAA
MMFUND	Chambers Bank	Cash	20,592.29	0.002	12/31/2018	---	0.000	---	20,592.29	0.00	NA	NA	NA
MMFUND	CITIZENS BANK	Cash	11.12	0.002	12/31/2018	---	0.000	---	11.12	0.00	NA	NA	NA
MMFUND	CITIZENS NATIONAL BANK OF BLUFFTON	Cash	36.98	0.002	12/31/2018	---	0.000	---	36.98	0.00	NA	NA	NA
MMFUND	Community Bank of the Bay	Cash	200,197.42	0.002	12/31/2018	---	0.000	---	200,197.42	0.00	NA	NA	NA
MMFUND	CORTLAND SAVINGS AND BANKING COMPANY	Cash	353.77	0.002	12/31/2018	---	0.000	---	353.77	0.00	NA	NA	NA
MMFUND	COVENANT BANK	Cash	237,935.35	0.002	12/31/2018	0.000	0.000	0.000	237,935.35	0.00	NA	NA	NA
MMFUND	DWS GVT MM SRS INST	Cash	1,204,850.49	2.420	12/31/2018	2.480	2.480	0.000	1,204,850.49	0.00	Aaa	AAA	AAA
MMFUND	Entegra Bank	Cash	14.32	0.002	12/31/2018	---	0.000	---	14.32	0.00	NA	NA	NA
MMFUND	Enterprise National Bank N.J.	Cash	1,104.20	0.002	12/31/2018	---	0.000	---	1,104.20	0.00	NA	NA	NA
MMFUND	EQUITY BANK	Cash	231,693.37	0.002	12/31/2018	0.000	0.000	0.000	231,693.37	0.00	NA	NA	NA
MMFUND	EvaBank	Cash	213.43	0.002	12/31/2018	---	0.000	---	213.43	0.00	NA	NA	NA
MMFUND	Evolve Bank & Trust	Cash	30.24	0.002	12/31/2018	---	0.000	---	30.24	0.00	NA	NA	NA
MMFUND	Exchange Bank	Cash	167,788.48	0.002	12/31/2018	---	0.000	---	167,788.48	0.00	NA	NA	NA
MMFUND	FARMERS AND MERCHANTS STATE BANK OF BLOOMING	Cash	689.57	0.002	12/31/2018	---	0.000	---	689.57	0.00	NA	NA	NA
MMFUND	FARMERS EXCHANGE BANK	Cash	1,232.63	0.002	12/31/2018	0.000	0.000	0.000	1,232.63	0.00	NA	NA	NA
MMFUND	Farmers Trust and Savings Bank	Cash	1,156.21	0.002	12/31/2018	---	0.000	---	1,156.21	0.00	NA	NA	NA
MMFUND	FEDERAL SAVINGS BANK	Cash	20,498.82	0.002	12/31/2018	---	0.000	---	20,498.82	0.00	NA	NA	NA
MMFUND	FEDERATED GOVT OBL PRMR	Cash	860,116.09	2.410	12/31/2018	2.459	2.459	0.000	860,116.09	0.00	Aaa	AAA	AAA
MMFUND	Financial One Credit Union	Cash	1,241.55	0.002	12/31/2018	---	0.000	---	1,241.55	0.00	NA	NA	NA
MMFUND	FIRST BANK	Cash	1,273.15	0.002	12/31/2018	---	0.000	---	1,273.15	0.00	NA	NA	NA
MMFUND	FIRST BANK OF UTICA	Cash	22.03	0.002	12/31/2018	---	0.000	---	22.03	0.00	NA	NA	NA
MMFUND	FIRST BANK TEXAS SSB	Cash	41,274.09	0.002	12/31/2018	---	0.000	---	41,274.09	0.00	NA	NA	NA
MMFUND	FIRST CAROLINA BANK	Cash	18,342.47	0.002	12/31/2018	0.000	0.000	0.000	18,342.47	0.00	NA	NA	NA
MMFUND	First Central Savings Bank	Cash	0.01	0.002	12/31/2018	---	0.000	---	0.01	(0.00)	NA	NA	NA
MMFUND	First National Bank	Cash	246,797.46	0.002	12/31/2018	---	0.000	---	246,797.46	0.00	NA	NA	NA
MMFUND	FIRST NATIONAL BANK	Cash	36.56	0.002	12/31/2018	---	0.000	---	36.56	0.00	NA	NA	NA
MMFUND	FIRST NATIONAL BANK AND TRUST COMPANY OF VINI	Cash	1,887.31	0.002	12/31/2018	---	0.000	---	1,887.31	0.00	NA	NA	NA
MMFUND	FIRST NATIONAL BANK OF MICHIGAN	Cash	38,923.18	0.002	12/31/2018	---	0.000	---	38,923.18	0.00	NA	NA	NA
MMFUND	FIRST NATIONAL BANK OF PENNSYLVANIA	Cash	233,229.57	0.000	12/31/2018	---	0.000	---	233,229.57	0.00	NA	NA	NA
MMFUND	First Sentinel Bank	Cash	122,232.78	0.002	12/31/2018	---	0.000	---	122,232.78	0.00	NA	NA	NA
MMFUND	FIRST VIRGINIA COMMUNITY BANK	Cash	14,983.59	0.002	12/31/2018	0.000	0.000	0.000	14,983.59	0.00	NA	NA	NA
MMFUND	FLORIDA BUSINESS BANK	Cash	14.52	0.002	12/31/2018	0.000	0.000	0.000	14.52	0.00	NA	NA	NA
MMFUND	FRONT RANGE BANK	Cash	16,209.97	0.002	12/31/2018	---	0.000	---	16,209.97	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	GBC International Bank	Cash	2,966.87	0.002	12/31/2018	0.000	0.000	0.000	2,966.87	0.00	NA	NA	NA
MMFUND	GOLDMAN:FS GOVT INST	Cash	974,260.67	2.410	12/31/2018	2.520	2.520	0.000	974,260.67	0.00	Aaa	AAAm	NA
MMFUND	GREATHER HUDSON BANK NATIONAL ASSOCIATION	Cash	47.82	0.002	12/31/2018	---	0.000	---	47.82	0.00	NA	NA	NA
MMFUND	HAPPY STATE BANK	Cash	243,156.56	0.002	12/31/2018	0.000	0.000	0.000	243,156.56	0.00	NA	NA	NA
MMFUND	Harvesters Federal Credit Union	Cash	84.77	0.002	12/31/2018	---	0.000	---	84.77	0.00	NA	NA	NA
MMFUND	Hiawatha Bank and Trust Company	Cash	47.13	0.002	12/31/2018	---	0.000	---	47.13	0.00	NA	NA	NA
MMFUND	Horizon Bank National Association	Cash	21.03	0.002	12/31/2018	---	0.000	---	21.03	0.00	NA	NA	NA
MMFUND	HYPERION BANK	Cash	1,368.53	0.002	12/31/2018	---	0.000	---	1,368.53	0.00	NA	NA	NA
MMFUND	International Bank	Cash	11.81	0.002	12/31/2018	---	0.000	---	11.81	0.00	NA	NA	NA
MMFUND	International City Bank National Association	Cash	245,265.84	0.002	12/31/2018	---	0.000	---	245,265.84	0.00	NA	NA	NA
MMFUND	INVESTAR BANK	Cash	200,528.41	0.002	12/31/2018	0.000	0.000	0.000	200,528.41	0.00	NA	NA	NA
MMFUND	JPMORGAN:PRIME MM CAP	Cash	4,350.04	2.530	12/31/2018	2.580	2.580	0.000	4,350.48	(0.44)	Aaa	AAAm	AAA
MMFUND	LEAD BANK	Cash	12.62	0.000	12/31/2018	---	0.000	---	12.62	0.00	NA	NA	NA
MMFUND	LEGACY TEXAS BANK	Cash	242,064.36	0.002	12/31/2018	0.000	0.000	0.000	242,064.36	0.00	NA	NA	NA
MMFUND	MAINSTREET BANK	Cash	236,667.74	0.002	12/31/2018	0.000	0.000	0.000	236,667.74	0.00	NA	NA	NA
MMFUND	MANUFACTURERS BANK	Cash	104,540.17	0.002	12/31/2018	---	0.000	---	104,540.17	0.00	NA	NA	NA
MMFUND	MERCHANTS & PLANTERS BANK	Cash	217.85	0.002	12/31/2018	---	0.000	---	217.85	0.00	NA	NA	NA
MMFUND	Merchants and Farmers Bank	Cash	39,215.37	0.002	12/31/2018	---	0.000	---	39,215.37	0.00	NA	NA	NA
MMFUND	MERCHANTS BANK OF INDIANA	Cash	225,251.42	0.002	12/31/2018	0.000	0.000	0.000	225,251.42	0.00	NA	NA	NA
MMFUND	METRO PHOENIX BANK	Cash	7,548.66	0.002	12/31/2018	---	0.000	---	7,548.66	0.00	NA	NA	NA
MMFUND	METRO UNITED BANK	Cash	119.28	0.002	12/31/2018	---	0.000	---	119.28	0.00	NA	NA	NA
MMFUND	METROPOLITAN COMMERCIAL BANK	Cash	27,558.99	0.002	12/31/2018	0.000	0.000	0.000	27,558.99	0.00	NA	NA	NA
MMFUND	MIDCOAST COMMUNITY BANK	Cash	45,443.61	0.002	12/31/2018	---	0.000	---	45,443.61	0.00	NA	NA	NA
MMFUND	Middlefield Banking Company	Cash	31,219.12	0.002	12/31/2018	---	0.000	---	31,219.12	0.00	NA	NA	NA
MMFUND	MORG STAN 1 LQ:PR 1	Cash	0.04	2.600	12/31/2018	2.680	2.680	0.000	0.04	0.00	Aaa	AAA	AAA
MMFUND	MORG STAN 1 LQ:TRS 1	Cash	778,246.72	2.430	12/31/2018	2.560	2.560	0.000	778,246.72	0.00	Aaa	AAAm	NA
MMFUND	Murray Bank	Cash	11.33	0.002	12/31/2018	---	0.000	---	11.33	0.00	NA	NA	NA
MMFUND	Neighbors Federal Credit Union	Cash	341.47	0.002	12/31/2018	---	0.000	---	341.47	0.00	NA	NA	NA
MMFUND	New Buffalo Savings Bank A Federal Savings Ba	Cash	528.74	0.002	12/31/2018	---	0.000	---	528.74	0.00	NA	NA	NA
MMFUND	NEXBANK, SSB	Cash	37,657.47	0.002	12/31/2018	0.000	0.000	0.000	37,657.47	0.00	NA	NA	NA
MMFUND	NOAH BANK	Cash	13.30	0.002	12/31/2018	---	0.000	---	13.30	0.00	NA	NA	NA
MMFUND	Norway Savings Bank	Cash	1,131.91	0.002	12/31/2018	---	0.000	---	1,131.91	0.00	NA	NA	NA
MMFUND	OPEN BANK	Cash	65,031.22	0.002	12/31/2018	---	0.000	---	65,031.22	0.00	NA	NA	NA
MMFUND	Ottoville Bank Company	Cash	14.17	0.002	12/31/2018	---	0.000	---	14.17	0.00	NA	NA	NA
MMFUND	PACIFIC ENTERPRISE BANK	Cash	35,903.25	0.000	12/31/2018	---	0.000	---	35,903.25	0.00	NA	NA	NA
MMFUND	PACIFIC MERCANTILE BANK	Cash	237,702.61	0.002	12/31/2018	0.000	0.000	0.000	237,702.61	0.00	NA	NA	NA
MMFUND	PACIFIC TRUST BANK FSB	Cash	174,801.56	0.002	12/31/2018	---	0.000	---	174,801.56	0.00	NA	NA	NA
MMFUND	PADUCAH BANK AND TRUST COMPANY	Cash	119.75	0.002	12/31/2018	---	0.000	---	119.75	0.00	NA	NA	NA
MMFUND	PEOPLES BANK	Cash	2,246.95	0.002	12/31/2018	---	0.000	---	2,246.95	0.00	NA	NA	NA
MMFUND	PIEDMONT BANK	Cash	14,911.70	0.002	12/31/2018	---	0.000	---	14,911.70	0.00	NA	NA	NA
MMFUND	PIONEER BANK SSB	Cash	26,541.92	0.002	12/31/2018	---	0.000	---	26,541.92	0.00	NA	NA	NA
MMFUND	POST OAK BANK, N.A.	Cash	44.86	0.002	12/31/2018	0.000	0.000	0.000	44.86	0.00	NA	NA	NA
MMFUND	Preferred Bank	Cash	242,029.73	0.002	12/31/2018	---	0.000	---	242,029.73	0.00	NA	NA	NA
MMFUND	PrimeSouth Bank	Cash	162.36	0.002	12/31/2018	---	0.000	---	162.36	0.00	NA	NA	NA
MMFUND	PROGRESS BANK AND TRUST	Cash	39,274.64	0.002	12/31/2018	---	0.000	---	39,274.64	0.00	NA	NA	NA
MMFUND	Provident Bank	Cash	70.26	0.002	12/31/2018	---	0.000	---	70.26	0.00	NA	NA	NA
MMFUND	QUONTIC BANK	Cash	11.25	0.000	12/31/2018	---	0.000	---	11.25	0.00	NA	NA	NA
MMFUND	READING CO-OPERATIVE BANK	Cash	5,748.52	0.002	12/31/2018	---	0.000	---	5,748.52	0.00	NA	NA	NA
CASH	Receivable	Cash	18,472.54	0.000	12/31/2018	0.000	0.000	0.000	18,472.54	0.00	Aaa	AAA	AAA
MMFUND	Reliant Bank	Cash	230,864.16	0.002	12/31/2018	---	0.000	---	230,864.16	0.00	NA	NA	NA
MMFUND	RELYANCE BANK NATIONAL ASSOCIATION	Cash	27,502.28	0.002	12/31/2018	---	0.000	---	27,502.28	0.00	NA	NA	NA
MMFUND	RIVER COMMUNITY BANK	Cash	4,123.57	0.002	12/31/2018	---	0.000	---	4,123.57	0.00	NA	NA	NA
MMFUND	RIVERMARK COMMUNITY CREDIT UNION	Cash	673.31	0.002	12/31/2018	---	0.000	---	673.31	0.00	NA	NA	NA
MMFUND	RIVERVIEW BANK	Cash	10.20	0.002	12/31/2018	0.000	0.000	0.000	10.20	0.00	NA	NA	NA
MMFUND	ROYAL SAVINGS BANK	Cash	34,740.22	0.002	12/31/2018	---	0.000	---	34,740.22	0.00	NA	NA	NA
MMFUND	Sandy Spring Bank	Cash	10.86	0.002	12/31/2018	---	0.000	---	10.86	0.00	NA	NA	NA
MMFUND	SAVOY BANK	Cash	246,114.89	0.002	12/31/2018	---	0.000	---	246,114.89	0.00	NA	NA	NA
MMFUND	SECURITY BANK AND TRUST COMPANY	Cash	13,262.55	0.002	12/31/2018	0.000	0.000	0.000	13,262.55	0.00	NA	NA	NA
MMFUND	SECURITY STATE BANK	Cash	301.38	0.002	12/31/2018	---	0.000	---	301.38	0.00	NA	NA	NA
MMFUND	Security State Bank	Cash	11.40	0.002	12/31/2018	---	0.000	---	11.40	0.00	NA	NA	NA
MMFUND	SERVISFIRST BANK	Cash	243,183.79	0.002	12/31/2018	---	0.000	---	243,183.79	0.00	NA	NA	NA
MMFUND	SHARONVIEW FEDERAL CREDIT UNION	Cash	10.19	0.002	12/31/2018	---	0.000	---	10.19	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	American Eagle Bank	Finance-Consumer Loans	100,000.00	2.100	05/23/2022	2.183	2.184	3.239	99,780.59	0.00	NA	NA	NA
CD	Commerce State Bank	Commer Banks-Central US	249,000.00	2.000	05/23/2022	2.104	2.105	3.246	248,292.81	0.00	NA	NA	NA
CD	Mechanics Co-Operative Bank	Commer Banks-Eastern US	249,000.00	2.050	05/26/2022	2.154	2.156	3.251	248,237.77	0.00	NA	NA	NA
CD	Ponce Bank	Commer Banks-Eastern US	249,000.00	2.100	05/26/2022	1.547	1.541	3.259	253,639.86	0.00	NA	NA	NA
CD	Saints Avenue Bank	Commer Banks-Central US	249,000.00	1.950	05/31/2022	2.033	2.034	3.272	248,333.67	0.00	NA	NA	NA
CD	Mercantile Bank of Michigan	Commer Banks-Central US	247,000.00	2.100	06/07/2022	1.545	1.539	3.302	251,916.28	0.00	NA	NA	NA
CD	Mid-Missouri Bank	Commer Banks-Central US	249,000.00	2.050	06/10/2022	2.133	2.134	3.286	248,593.86	0.00	NA	NA	NA
CD	1st Financial Bank USA	Commer Banks-Central US	155,000.00	2.350	06/13/2022	2.361	2.361	3.274	155,144.18	0.00	NA	NA	NA
CD	DNB First, National Association	Commer Banks-Eastern US	249,000.00	2.000	06/23/2022	1.406	1.400	3.338	254,135.92	0.00	NA	NA	NA
CD	Axos Bank	Commer Banks-Western US	121,000.00	2.350	06/28/2022	2.351	2.351	3.315	121,026.96	0.00	NA	NA	NA
CD	Marathon Bank	Commer Banks-Central US	249,000.00	2.050	06/28/2022	2.154	2.156	3.334	248,187.30	0.00	NA	NA	NA
CD	Traverse City State Bank	Commer Banks-Central US	247,000.00	2.000	06/28/2022	2.073	2.074	3.353	246,450.98	0.00	NA	A-2	NA
CD	Bankvista	Commer Banks-Central US	199,000.00	2.000	06/30/2022	1.448	1.442	3.356	202,763.92	0.00	NA	NA	NA
CD	Mizrahi-Tefahot Bank Ltd.	Commer Banks-Western US	247,000.00	2.450	06/30/2022	2.460	2.461	3.302	249,197.86	0.00	NA	NA	NA
CD	Mashantucket Pequot Tribal Nation	---	249,000.00	2.350	07/18/2022	2.314	2.350	3.363	249,527.07	302.62	NA	NA	NA
CD	Enterprise Bank	Commer Banks-Eastern US	147,000.00	2.000	07/29/2022	2.209	2.213	3.415	145,950.53	0.00	NA	NA	NA
CD	KS StateBank	Commer Banks-Central US	249,000.00	2.100	07/29/2022	2.204	2.206	3.409	248,123.58	0.00	NA	NA	NA
CD	First Kentucky Bank, Inc.	Commer Banks-Southern US	249,000.00	2.100	08/09/2022	2.194	2.195	3.433	248,521.95	0.00	NA	NA	NA
CD	Firstbank Puerto Rico	Mortgage Banks	249,000.00	2.200	08/25/2022	1.645	1.640	3.482	253,993.04	0.00	NP	NA	NA
CD	Union Bank of Blair	Commer Banks-Central US	167,000.00	2.000	09/13/2022	2.165	2.167	3.528	166,196.14	0.00	NA	NA	NA
CD	Northwest Bank	Mortgage Banks	249,000.00	1.950	09/15/2022	1.397	1.392	3.553	254,201.94	0.00	NA	NA	NA
CD	CF Bank National Association	Commer Banks-Central US	249,000.00	2.050	09/26/2022	1.497	1.491	3.574	254,089.17	0.00	NA	NA	NA
CD	Allegiance Bank	Finance-Invest Bnkr/Brkr	249,000.00	2.050	09/29/2022	2.154	2.156	3.569	248,109.91	0.00	NA	NA	NA
CD	South Ottumwa Savings Bank	Commer Banks-Central US	249,000.00	2.050	09/29/2022	1.497	1.491	3.583	254,058.22	0.00	NA	NA	NA
CD	Traditions Bank	Commer Banks-Southern US	179,000.00	2.000	09/29/2022	2.104	2.105	3.573	178,359.40	0.00	NA	NA	NA
GENERIC	CALAI	---	14,562.10	---	---	0.000	0.000	0.000	14,562.10	0.00	NA	NA	NA
---	---	---	67,759,950.30	---	04/28/2020	1.717	1.648	1.394	67,947,337.71	7,761.40	Aa3	AA-	AA+

Account: CAISO-Market Funds (28253)
 As of: 12/31/2018

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	BLKRRK LQ:T-FUND INSTL	Cash	43,600,964.70	2.380	12/31/2018	2.270	2.270	0.000	43,600,964.70	0.00	Aaa	AAAm	AAA
CASH	Cash	Cash	19,928,071.94	0.000	12/31/2018	0.000	0.000	0.000	19,928,071.94	0.00	Aaa	AAA	AAA
MMFUND	FEDERATED GOVT OBL PRMR	Cash	45,390,201.65	2.410	12/31/2018	2.280	2.280	0.000	45,390,201.65	0.00	Aaa	AAAm	AAA
MMFUND	GOLDMAN:FS GOVT INST	Cash	48,833,700.05	2.410	12/31/2018	2.300	2.300	0.000	48,833,700.05	0.00	Aaa	AAAm	NA
MMFUND	MORG STAN I LQ:TRS I	Cash	45,986,533.22	2.430	12/31/2018	2.300	2.300	0.000	45,986,533.22	0.00	Aaa	AAAm	NA
CASH	Receivable	Cash	386,070.06	0.000	12/31/2018	0.000	0.000	0.000	386,070.06	0.00	Aaa	AAA	AAA
MMFUND	WELLSFARGO:GOVT MM SEL	Cash	69,088,466.95	2.550	12/31/2018	2.290	2.290	0.000	69,088,466.95	0.00	Aaa	AAAm	NA
---	---	Cash	273,214,008.57	---	12/31/2018	2.118	2.118	0.000	273,214,008.57	0.00	Aaa	AAA	AAA